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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/10/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:01:29	GOVI	On 04/02/2016		GOVI	1	810,000	0.00 Client	Sell
12:01:29	GOVI	On 05/11/2015		GOVI	1	810,000	0.00 Client	Buy
12:01:29	GOVI	On 05/11/2015		GOVI	1	640,000	0.00 Member	Sell
12:01:29	GOVI	On 04/02/2016		GOVI	1	640,000	0.00 Member	Buy
12:03:02	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Client	Buy
12:03:02	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Member	Sell
12:17:20	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Member	Buy
12:17:20	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Client	Sell
12:22:29	GOVI	On 05/11/2015		GOVI	1	130,000	0.00 Member	Buy
12:22:29	GOVI	On 05/11/2015		GOVI	1	640,000	0.00 Member	Buy
12:22:29	GOVI	On 05/11/2015		GOVI	1	40,000	0.00 Member	Buy
12:22:29	GOVI	On 05/11/2015		GOVI	1	130,000	0.00 Client	Sell
12:22:29	GOVI	On 05/11/2015		GOVI	1	130,000	0.00 Member	Sell
12:22:29	GOVI	On 05/11/2015		GOVI	1	40,000	0.00 Member	Sell
12:22:29	GOVI	On 05/11/2015		GOVI	1	640,000	0.00 Client	Sell
12:22:29	GOVI	On 05/11/2015		GOVI	1	40,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:23:08	GOVI	On 04/02/2016			GOVI	1	130,000	0.00 Member	Buy
12:23:08	GOVI	On 04/02/2016			GOVI	1	40,000	0.00 Member	Buy
12:23:08	GOVI	On 04/02/2016			GOVI	1	640,000	0.00 Member	Sell
12:23:08	GOVI	On 04/02/2016			GOVI	1	40,000	0.00 Member	Sell
12:23:08	GOVI	On 04/02/2016			GOVI	1	40,000	0.00 Client	Buy
12:23:08	GOVI	On 04/02/2016			GOVI	1	640,000	0.00 Client	Buy
12:23:08	GOVI	On 04/02/2016			GOVI	1	130,000	0.00 Member	Sell
12:23:08	GOVI	On 04/02/2016			GOVI	1	130,000	0.00 Client	Buy
Total for GOVI GOVI						24	6,520,000	0.00	
11:35:39	I2046	On 04/02/2016			Bond Future	1	40,000,000	0.00 Member	Sell
11:35:39	I2046	On 04/02/2016			Bond Future	1	40,000,000	0.00 Client	Buy
Total for I2046 Bond Future						2	80,000,000	0.00	
11:35:39	I2050	On 04/02/2016			Bond Future	1	55,000,000	0.00 Member	Sell
11:35:39	I2050	On 04/02/2016			Bond Future	1	55,000,000	0.00 Client	Buy
Total for I2050 Bond Future						2	110,000,000	0.00	
14:03:57	ILBI	On 04/02/2016			Index Future	1	30,000	0.00 Client	Buy
14:03:57	ILBI	On 04/02/2016			Index Future	1	30,000	0.00 Member	Sell
14:39:16	ILBI	On 04/02/2016			Index Future	1	30,000	0.00 Client	Sell
14:39:16	ILBI	On 04/02/2016			Index Future	1	30,000	0.00 Member	Buy
Total for ILBI Index Future						4	120,000	0.00	
7:53:55	R186	On 05/11/2015			Bond Future	1	54,700,000	0.00 Member	Buy
7:53:55	R186	On 04/02/2016			Bond Future	1	54,700,000	0.00 Member	Sell
7:53:55	R186	On 04/02/2016			Bond Future	1	54,700,000	0.00 Client	Buy
7:53:55	R186	On 05/11/2015			Bond Future	1	54,700,000	0.00 Client	Sell
11:36:36	R186	On 04/02/2016			Bond Future	1	100,000,000	0.00 Member	Buy
11:36:36	R186	On 04/02/2016			Bond Future	1	100,000,000	0.00 Member	Sell
12:24:26	R186	On 04/02/2016			Bond Future	1	100,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:24:26	R186	On 04/02/2016			Bond Future	1	100,000,000	0.00 Member	Buy
15:28:49	R186	On 04/02/2016			Bond Future	1	1,400,000	0.00 Member	Sell
15:28:49	R186	On 04/02/2016			Bond Future	1	1,400,000	0.00 Member	Buy
16:35:47	R186	On 04/02/2016			Bond Future	1	1,400,000	0.00 Client	Sell
16:35:47	R186	On 04/02/2016			Bond Future	1	1,400,000	0.00 Member	Buy
Total for R186 Bond Future						12	624,400,000	0.00	
8:31:00	R207	On 04/02/2016			Bond Future	1	18,500,000	0.00 Member	Buy
8:31:00	R207	On 04/02/2016			Bond Future	1	18,500,000	0.00 Client	Sell
10:03:58	R207	On 05/11/2015			Bond Future	1	188,000,000	0.00 Member	Buy
10:03:58	R207	On 04/02/2016			Bond Future	1	188,000,000	0.00 Member	Sell
10:03:58	R207	On 04/02/2016			Bond Future	1	188,000,000	0.00 Member	Buy
10:03:58	R207	On 05/11/2015			Bond Future	1	188,000,000	0.00 Member	Sell
10:37:52	R207	On 04/02/2016			Bond Future	1	188,000,000	0.00 Member	Buy
10:37:52	R207	On 04/02/2016			Bond Future	1	188,000,000	0.00 Client	Sell
10:38:11	R207	On 05/11/2015			Bond Future	1	188,000,000	0.00 Client	Buy
10:38:11	R207	On 05/11/2015			Bond Future	1	188,000,000	0.00 Member	Sell
Total for R207 Bond Future						10	1,541,000,000	0.00	
7:53:55	R208	On 05/11/2015			Bond Future	1	3,000,000	0.00 Member	Buy
7:53:55	R208	On 05/11/2015			Bond Future	1	2,400,000	0.00 Member	Sell
7:53:55	R208	On 04/02/2016			Bond Future	1	2,400,000	0.00 Member	Buy
7:53:55	R208	On 04/02/2016			Bond Future	1	3,000,000	0.00 Member	Sell
7:53:55	R208	On 04/02/2016			Bond Future	1	3,000,000	0.00 Client	Buy
7:53:55	R208	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Sell
7:53:55	R208	On 05/11/2015			Bond Future	1	3,000,000	0.00 Client	Sell
7:53:55	R208	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Buy
8:27:18	R208	On 05/11/2015			Bond Future	1	1,900,000	0.00 Member	Buy
8:27:18	R208	On 05/11/2015			Bond Future	1	500,000	0.00 Client	Buy
8:27:18	R208	On 05/11/2015			Bond Future	1	1,900,000	0.00 Member	Sell
8:27:18	R208	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Sell
8:27:18	R208	On 05/11/2015			Bond Future	1	1,900,000	0.00 Client	Buy
8:27:32	R208	On 04/02/2016			Bond Future	1	500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
8:27:32	R208	On 04/02/2016			Bond Future	1	1,900,000	0.00 Member	Buy
8:27:32	R208	On 04/02/2016			Bond Future	1	1,900,000	0.00 Member	Sell
8:27:32	R208	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Buy
8:27:32	R208	On 04/02/2016			Bond Future	1	1,900,000	0.00 Client	Sell
Total for R208 Bond Future						18	31,200,000	0.00	
7:53:55	R209	On 05/11/2015			Bond Future	1	126,800,000	0.00 Member	Buy
7:53:55	R209	On 04/02/2016			Bond Future	1	126,800,000	0.00 Member	Sell
7:53:55	R209	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Buy
7:53:55	R209	On 05/11/2015			Bond Future	1	2,000,000	0.00 Member	Sell
8:29:24	R209	On 04/02/2016			Bond Future	1	17,600,000	0.00 Member	Sell
8:29:24	R209	On 04/02/2016			Bond Future	1	12,400,000	0.00 Member	Sell
8:29:24	R209	On 04/02/2016			Bond Future	1	94,800,000	0.00 Client	Buy
8:29:24	R209	On 04/02/2016			Bond Future	1	17,600,000	0.00 Client	Buy
8:29:24	R209	On 04/02/2016			Bond Future	1	17,600,000	0.00 Member	Buy
8:29:24	R209	On 04/02/2016			Bond Future	1	12,400,000	0.00 Member	Buy
8:29:24	R209	On 04/02/2016			Bond Future	1	94,800,000	0.00 Member	Buy
8:29:24	R209	On 04/02/2016			Bond Future	1	12,400,000	0.00 Client	Buy
8:29:24	R209	On 04/02/2016			Bond Future	1	94,800,000	0.00 Member	Sell
8:29:25	R209	On 04/02/2016			Bond Future	1	2,000,000	0.00 Client	Buy
8:29:25	R209	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Sell
8:30:01	R209	On 05/11/2015			Bond Future	1	17,600,000	0.00 Member	Buy
8:30:01	R209	On 05/11/2015			Bond Future	1	17,600,000	0.00 Client	Sell
8:30:01	R209	On 05/11/2015			Bond Future	1	17,600,000	0.00 Member	Sell
8:30:02	R209	On 05/11/2015			Bond Future	1	12,400,000	0.00 Member	Sell
8:30:02	R209	On 05/11/2015			Bond Future	1	94,800,000	0.00 Member	Sell
8:30:02	R209	On 05/11/2015			Bond Future	1	2,000,000	0.00 Client	Sell
8:30:02	R209	On 05/11/2015			Bond Future	1	94,800,000	0.00 Member	Buy
8:30:02	R209	On 05/11/2015			Bond Future	1	12,400,000	0.00 Client	Sell
8:30:02	R209	On 05/11/2015			Bond Future	1	12,400,000	0.00 Member	Buy
8:30:02	R209	On 05/11/2015			Bond Future	1	2,000,000	0.00 Member	Buy
8:30:02	R209	On 05/11/2015			Bond Future	1	94,800,000	0.00 Client	Sell
10:03:58	R209	On 04/02/2016			Bond Future	1	24,000,000	0.00 Member	Buy
10:03:58	R209	On 05/11/2015			Bond Future	1	24,000,000	0.00 Member	Sell
10:03:58	R209	On 05/11/2015			Bond Future	1	24,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:03:58	R209	On 04/02/2016			Bond Future	1	24,000,000	0.00 Member	Sell
10:36:46	R209	On 05/11/2015			Bond Future	1	24,000,000	0.00 Client	Sell
10:36:46	R209	On 05/11/2015			Bond Future	1	24,000,000	0.00 Member	Buy
10:37:07	R209	On 04/02/2016			Bond Future	1	24,000,000	0.00 Client	Buy
10:37:07	R209	On 04/02/2016			Bond Future	1	24,000,000	0.00 Member	Sell
Total for R209 Bond Future						34	1,206,400,000	0.00	
10:30:57	R210	On 04/02/2016			Bond Future	1	25,000,000	0.00 Member	Sell
10:30:57	R210	On 04/02/2016			Bond Future	1	25,000,000	0.00 Client	Buy
Total for R210 Bond Future						2	50,000,000	0.00	
9:46:58	R213	On 05/11/2015			Bond Future	1	216,600,000	0.00 Member	Sell
9:46:58	R213	On 04/02/2016			Bond Future	1	216,600,000	0.00 Member	Buy
9:46:58	R213	On 04/02/2016			Bond Future	1	216,600,000	0.00 Member	Sell
9:46:58	R213	On 05/11/2015			Bond Future	1	216,600,000	0.00 Member	Buy
10:34:26	R213	On 05/11/2015			Bond Future	1	216,600,000	0.00 Client	Buy
10:34:26	R213	On 05/11/2015			Bond Future	1	216,600,000	0.00 Member	Sell
10:34:58	R213	On 04/02/2016			Bond Future	1	216,600,000	0.00 Client	Sell
10:34:58	R213	On 04/02/2016			Bond Future	1	216,600,000	0.00 Member	Buy
Total for R213 Bond Future						8	1,732,800,000	0.00	
9:46:58	R214	On 04/02/2016			Bond Future	1	421,200,000	0.00 Member	Buy
9:46:58	R214	On 05/11/2015			Bond Future	1	421,200,000	0.00 Member	Sell
9:46:58	R214	On 05/11/2015			Bond Future	1	421,200,000	0.00 Member	Buy
9:46:58	R214	On 04/02/2016			Bond Future	1	421,200,000	0.00 Member	Sell
10:35:44	R214	On 05/11/2015			Bond Future	1	421,200,000	0.00 Member	Sell
10:35:44	R214	On 05/11/2015			Bond Future	1	421,200,000	0.00 Client	Buy
10:35:53	R214	On 04/02/2016			Bond Future	1	3,700,000	0.00 Client	Buy
10:35:53	R214	On 04/02/2016			Bond Future	1	3,700,000	0.00 Client	Sell
10:36:07	R214	On 04/02/2016			Bond Future	1	421,200,000	0.00 Member	Buy
10:36:07	R214	On 04/02/2016			Bond Future	1	421,200,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				10	3,377,000,000		0.00
	Grand Total for all Instruments				126	8,759,440,000		0.00